

1/48

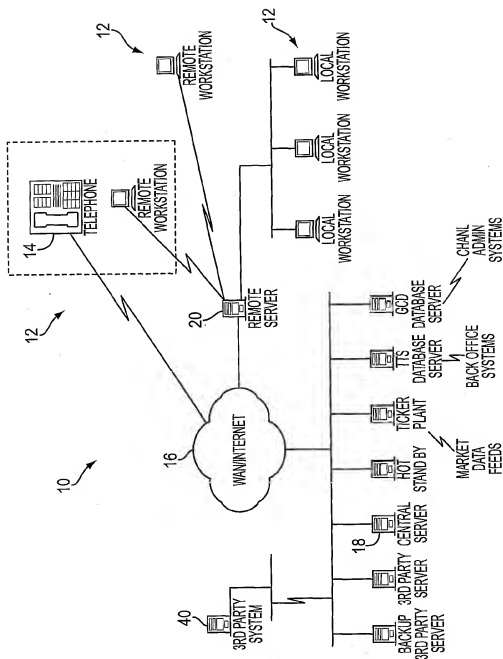


FIG. 1

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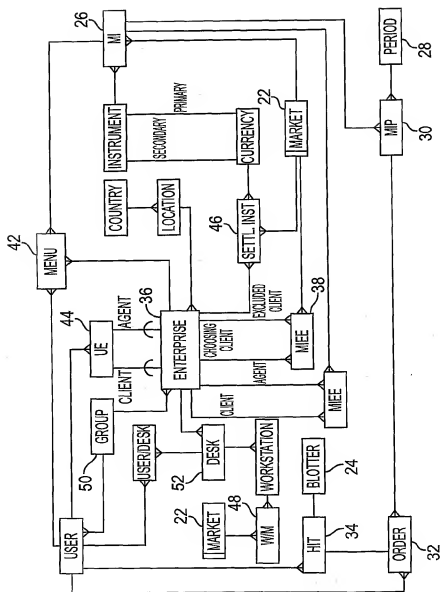


FIG. 2

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AEFX

## AEFX USER DEFAULTS

Submit 1 <Go>	Willingness To Quote 2 <Go>	Willingness To Trade 3 <Go>	Menu
------------------	--------------------------------	--------------------------------	------

Firm CHASE MANHATTAN BANK  
 Group CHASE MANHATTAN BANK  
 Credit rating AAA  
 Location BAN  
 Country of origin Unknown Origin  
 UID 433230  
 London rules ☒  
 Show index numbers ☒  
 Credit filter BBB   
 Amount filter 0xDefault

54

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 1352-1150-1 23-Nov-89 9:3150

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FIG. 3

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&lt;HELP&gt; for explanation. DG61 a Govt AEFX

## AEFX USER DEFAULTS

Submit 1 <Go>	Willingness To Quote 2 <Go>	Willingness To Trade 3 <Go>	Menu
------------------	--------------------------------	--------------------------------	------

Name  
Firm CHASE MANHATTAN BANK  
Group CHASE MANHATTAN CORP  
Credit rating AA  
Location PAR  
Country FRANCE  
Country of origin USA

London rules ☒ A  
Show index numbers ☒ V

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 1392-1150-0 16-Dec-99 13:1637



FIG. 4

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AEFX

AEFX WILLINGNESS TO QUOTE

Submit 1 <Go>		Clear 2 <Go>	
------------------	--	-----------------	--

<input type="checkbox"/> AUDUSD	<input type="checkbox"/> FIMUSD	<input type="checkbox"/> USDCJP	<input type="checkbox"/> USDMXN	<input type="checkbox"/> USDVEB
<input type="checkbox"/> CADUSD	<input type="checkbox"/> GBPEUR	<input type="checkbox"/> USDCNY	<input type="checkbox"/> USDMYR	<input type="checkbox"/> USDZAR
<input type="checkbox"/> CHFJPY	<input type="checkbox"/> GBFJPY	<input type="checkbox"/> USDCOP	<input type="checkbox"/> USDNOK	<input type="checkbox"/> THEMLR
<input type="checkbox"/> CHFUSD	<input type="checkbox"/> GBPUSD	<input type="checkbox"/> USDCZK	<input type="checkbox"/> USDPEN	<input type="checkbox"/> THBUSD
<input type="checkbox"/> DKKUSD	<input type="checkbox"/> GROUND	<input type="checkbox"/> USDDKK	<input type="checkbox"/> USDPHP	
<input type="checkbox"/> EURCHF	<input type="checkbox"/> HKDUSD	<input type="checkbox"/> USDRCS	<input type="checkbox"/> USDPLN	
<input type="checkbox"/> EURCZK	<input type="checkbox"/> IDRUSD	<input type="checkbox"/> USDGDR	<input type="checkbox"/> USDRUB	
<input type="checkbox"/> EURDKK	<input type="checkbox"/> MYRUSD	<input type="checkbox"/> USDGDR	<input type="checkbox"/> USDSAR	
<input type="checkbox"/> EURGBP	<input type="checkbox"/> NZDUSD	<input type="checkbox"/> USDHUF	<input type="checkbox"/> USDSDD	
<input type="checkbox"/> EURGRD	<input type="checkbox"/> USDAED	<input type="checkbox"/> USDIDR	<input type="checkbox"/> USDSKK	
<input type="checkbox"/> EURJPY	<input type="checkbox"/> USDARS	<input type="checkbox"/> USDILS	<input type="checkbox"/> USDSGD	
<input type="checkbox"/> EURNOK	<input type="checkbox"/> USDBRL	<input type="checkbox"/> USDINR	<input type="checkbox"/> USDTHB	
<input type="checkbox"/> EURSEK	<input type="checkbox"/> USDCAD	<input type="checkbox"/> USDJPY	<input type="checkbox"/> USDTL	
<input type="checkbox"/> EURUSD	<input type="checkbox"/> USDCDE	<input type="checkbox"/> USDKRW	<input type="checkbox"/> USDTWD	
<input type="checkbox"/> EURZAR	<input type="checkbox"/> USDCHE	<input type="checkbox"/> USDKWD		

60

60

60

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 Princeton 609-279-3000 Singapore 228-3000 Sydney 2-9777-8686 Tokyo 3-3201-4800 Sao Paulo 11-3048-4500  
 1641-229-1 22-Sep-99 13:32:57

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FIG. 5

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AEFX

## AEFX WILLINGNESS TO TRADE

- |                                       |                                      |
|---------------------------------------|--------------------------------------|
| 1)Edit Current Firm Restrictions      | 6)Add Firm Restrictions              |
| 2)Edit Group Restrictions             | 7)Add Group Restrictions             |
| 3)Edit Country Restrictions           | 8)Add Country Restrictions           |
| 4)Edit Country of Origin Restrictions | 9)Add Country of Origin Restrictions |
| 5)Edit Existing Firm Exceptions       | 10)Add Firm Exceptions               |

Menu

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 Princeton 909-279-3000 Singapore 226-3000 Sydney 2-9777-6886 Tokyo 3-3201-6900 Sao Paulo 11-504-1500  
 1362-1150-1 23-Nov-99 9:51:37



FIG. 6

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A E F X

## A E F X EXISTING COUNTRY RESTRICTIONS

Submit	Menu	Page	1/	1
1 <Go>				
<div> <input type="checkbox"/> AD, ANDORRA  <input type="checkbox"/> CU, CUBA  <input type="checkbox"/> FI, FINLAND  <input type="checkbox"/> GG, GUERNSEY </div>				
<div>           Place an X in the field to remove a restriction         </div>				

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 Princeton: 609.279-3000 Singapore: 225-3000 Sydney: 2.977.4666 Tokyo: 3.3201-8600 Sao Paulo: 11-3048-4500  
 1352-1150-1 23-Nov-99 9:32:41



FIG. 7

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AEFX

## AEFX EXISTING FIRM RESTRICTIONS

Submit	Menu	Page	1/	1
1 <Go>				
<p>Place an X in the field to remove a restriction</p> <p> <input type="checkbox"/> A-J STEVENS, HKG  <input type="checkbox"/> ABB TREASURY CENTRE (UK) PLC, LON  <input type="checkbox"/> AGRICULTURAL BANK OF CHINA, HKG  <input type="checkbox"/> AGRICULTURAL BANK OF CHINA, SIN  <input type="checkbox"/> ALLIED IRISH BANKS PLC, DBN  <input type="checkbox"/> ALLIED IRISH BANKS PLC, SIN  <input type="checkbox"/> ALLIED IRISH BANKS PLC (GRP TSY), LON         </p>				
<p>Copyright 1989 BLOOMBERG L.P. Frankfurt 49-920410, Hong Kong 2-977-6000 London 171-330-7500 New York 212-318-2000          Philadelphia 610-279-3000 Singapore 226-3000 Sydney 2-8777-8888 Tokyo 3-3201-3900 Sao Paulo 11-3043-4500          1362-1150-1 23-Nov-89 9:32:34</p> <p><b>BLOOMBERG</b> PROFESSIONAL</p>				

FIG. 8



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AEFX

## AEFX ADD COUNTRY RESTRICTIONS

Submit 1 <Go>	Menu	Page 1/ 6
------------------	------	--------------

Place an X in the field to add a restriction

<input type="checkbox"/>	AD, ANDORRA
<input type="checkbox"/>	AE, UNITED ARAB EMIRATES
<input type="checkbox"/>	AN, NETHERLANDS ANTILLES
<input type="checkbox"/>	AR, ARGENTINA
<input type="checkbox"/>	AT, AUSTRIA
<input type="checkbox"/>	AU, AUSTRALIA
<input type="checkbox"/>	AW, ARUBA
<input type="checkbox"/>	BB, BARBADOS
<input type="checkbox"/>	BE, BELGIUM
<input type="checkbox"/>	BG, BULGARIA
<input type="checkbox"/>	BH, BAHRAIN
<input type="checkbox"/>	BM, BERMUDA
<input type="checkbox"/>	BR, BRAZIL
<input type="checkbox"/>	BS, BAHAMAS
<input type="checkbox"/>	CA, CANADA

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 Princeton: 609-279-3000 Singapore: 275-3000 Sydney: 2-9777-8685 Tokyo: 3-3201-8900 Sao Paulo: 11-3043-4500  
 1352-1150-1 23-Nov-89 9:32:20



FIG. 9

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AEFX

## AEFX ADD FIRM RESTRICTIONS

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Menu

Submit

1 &lt;Go&gt;

Place an X in the field to add a restriction

☐ A-J STEVENS, HRG  
☐ ABB TREASURY CENTRE (UK) PLC, LON  
☐ ABBEY NATIONAL FINANCIAL PRODUCT, LON  
☐ ABBEY NATIONAL TREASURY SERVICES, LON  
☐ ABC INTERNATIONAL BANK PLC, LON  
☐ ABN AMRO (HAGIAR) BANK RT, BUD  
☐ ABN AMRO AUSTRALIA LTD, SYD  
☐ ABN AMRO BANK, BAN  
☐ ABN AMRO BANK, JAK  
☐ ABN AMRO BANK (DEUTSCHLAND) AG, FFT  
☐ ABN AMRO BANK (DEUTSCHLAND) AG, HAM  
☐ ABN AMRO BANK (OESTERREICH), VIE  
☐ ABN AMRO BANK (POLSKA) SA, WAR  
☐ ABN AMRO BANK (SWZ) AG, ZCH  
☐ ABN AMRO BANK BHD, KUA

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 Printout 509-279-3000 Singapore 226-3000 Sydney 2-9777-8685 Tokyo 3-3201-6900 Sao Paulo 11-3048-4500  
 1992-1150-1 23-Nov-99 9:32:10

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FIG. 10

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## FX SWAP ORDER EDIT

Submit 1 <Go>	Delete 2 <Go>	Hold 3 <Go>	Menu
------------------	------------------	----------------	------

XEUXUS SPOT 5M

Current Price	Input Price	Quantity	Period
Bid 108	Near 20 M XEU	SPOT 12/20/99	
Ask 108.200	Far 108.200	As Near M	5M 5/22/00
Spot 1.0379	All or Nothing N		

Price Increment 0.1

Identifier 10,486 12/16/99 State Open

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 Princeton 609-279-3000 Singapore 225-3000 Sydney 2-977-8888 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500  
 1352-1160-0 16-Dec-99 13:16:21

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 INFORMATION

FIG. 11

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DG61 a Govt AEFX

&lt;HELP&gt; for explanation.

## FX SWAP MY ORDER

Submit 1 <Go>	Reject Credit 2 <Go>	Insufficient Credit 3 <Go>	Menu
------------------	-------------------------	-------------------------------	------

XEUXUS SPOT 5M

Ask	108.200	SPOT 5M	12/20/99 5/22/00
-----	---------	------------	---------------------

My Terms

Near	20 M XEU
Far	As Near M
Final Spot	1.0379

Accept Amount ☒ Y

Accept Spot ☒ Y

Spot Increment

FFT AA COMERZBANK

Near	20 M XEU
Far	As Near M
Final Spot	0

Identifier 10,486 12/16/99 State Hit-at-Maker

Copyright 1999 BLOOMBERG L.P. Frankfurt 49220410 Hong Kong 22-877-8600 London 171-330-7500 New York 212-318-2000  
 Paris 01-802-279-3000 Singapore 226-3000 Sydney 22-877-8698 Tokyo 3-3201-8800 Sao Paulo 11-3048-4500  
 1352-1150-0 16-Dec-99 13:20:07

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FIG. 12

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A E F X

FX SWAP MY HIT

Submit 1 <Go>	Delete 2 <Go>												
GBPUSD SPOT 1M													
<table border="1"> <tr> <td>Bid</td> <td>-4.99</td> <td>SPOT</td> <td>9/24/99</td> </tr> <tr> <td></td> <td>1M</td> <td></td> <td>10/25/99</td> </tr> </table>		Bid	-4.99	SPOT	9/24/99		1M		10/25/99				
Bid	-4.99	SPOT	9/24/99										
	1M		10/25/99										
<table border="1"> <tr> <td colspan="2">MY TERMS</td> <td colspan="2">Counterparty PAR A</td> </tr> <tr> <td>Near</td> <td>40 M GBP</td> <td>Near</td> <td>40 M GBP</td> </tr> <tr> <td>Far</td> <td>As Near M</td> <td>Far</td> <td>As Near M</td> </tr> </table>		MY TERMS		Counterparty PAR A		Near	40 M GBP	Near	40 M GBP	Far	As Near M	Far	As Near M
MY TERMS		Counterparty PAR A											
Near	40 M GBP	Near	40 M GBP										
Far	As Near M	Far	As Near M										
Identifier 6,005,260 9/22/99 State Open													
Copyright 1999 BLOOMBERG L.P. Frankfurt: 320110 Hong Kong: 2-9777-8000 London: 171-330-7600 New York: 212-318-2000 Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-8685 Tokyo: 3-3201-3900 Sao Paulo: 11-3048-4500 1541-239-1 22-Sep-99 13:33:49													


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FIG. 13

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&lt;HELP&gt; for explanation.

DG61 a Govt AEF X

FX SWAP MY HIT

Submit	Menu
1 <Go>	

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20 M XEU
Far	As Near M

Counterparty

Near	20 M XEU
Far	As Near M

Identifier 10,486 12/16/99 State Open

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 Princeton:609-278-3000 Singapore:226-3000 Sydney:2-9777-8888 Tokyo:3-3201-8800 Sao Paulo:11-364-4000  
 1552-1160-S 16-Dec-99 13:18:03



FIG. 14

A E F X

## FX SWAP MY ORDER

Submit 1 <Go>	Delete 2 <Go>	Reject Credit 3 <Go>
------------------	------------------	-------------------------

EURUSD SPOT 3M

Ask	62.90	SPOT	9/24/99
		3M	12/24/99

My Terms

Near	20 M EUR
Far	As Near M
Final Spot	0

Accept Amount

Y 72

Accept Spot

N 72

Spot Increment

0.0001

LON AAA BANK-C

Near	20 M EUR
Far	As Near M
Final Spot	1.0352

☐ Identifier 6,004,590 9/22/99 State Hit-at-Maker

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 Princeton 809-279-3000 Singapore 226-3000 Sydney 2-9777-8885 Tokyo 3-3201-8500 Sao Paulo 11-3048-4500  
 1541, 238-1 22-Sep-99 13:34:10



FIG. 15

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A E F X

99) Options FX SWAP MARKET MONITOR V2.3 Page 1/2

2) EURUSD		3) GBPUSD		4) USDJPY	
1.0824	1.0829	1.6708	1.6711	105.61	105.70
T/N	10) 0.89 11) 0.91	30) 0.08 40) 0.11	50) -1.35 60) -1.42	B \$150M	\$150M B
1W	11) 5.885 12) 5.935	31) 6 41) 6.10	51) 200.00 61) -11.865	B \$ 1M	\$ 1M B
1M	12) 26.00 13) 25.75	32) 3.85 42) 4.25	52) 200.00 62) -49.14	B \$ 25M	\$ 25M B
2M	13) 46.737 14) 46.938	33) 2.10 43) 2.60	53) -96.40 63) -96.234	B \$ 1M	\$ 1M B
3M	14) 76.10 15) 76.30	34) 12.800 44) 24.611	54) -160.60 64) -159.20	B \$150M	\$150M B
4M	15) 100.000 16) 99.725	35) 10.60 45) 12.00	55) 200.00 65) -211.50	B \$ 1M	\$ 1M B
5M	16) 90.00 17) 89.70	36) 8.750 46) 9.555	56) -258.25 66) -257.25	B \$ 1M	\$ 1M B
6M	17) 154.30 18) 219.59	37) 6.950 47) 8.455	57) -309.25 67) -308.25	B \$ 1M	\$ 1M B
9M	18) 203.75 19) 205.70	38) -8.500 48) -6.555	58) -461.50 68) -460.50	B \$ 1M	\$ 1M B
12M	19) 266.20 20) 266.40	39) -9.28 49) -6.28	59) -622.00 69) -620.00	B \$ 75M	\$ 75M B

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 Princeton 609-278-9000 Singapore 228-3000 Sydney 2-977-8886 Tokyo 3-3201-8800 Sao Paulo 11-5048-4500  
 1352-1150-1 23-Nov-98 9:31:36

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FIG. 16



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Tullett & Tokyo Limited  
9910 Options  
FX SWAP MARKET  
MONITOR V2.62 Page 1/2

Read	2) EURUSD	3) XGBXUS	4) USDJPY
Only	1.0155	1.6118	1.6125
T/N	2.01	2.04	50
	4.97	5.02	31
1W		0.72	41
1M		0.77	51
2M			
3M			
4M			
5M			
6M			
9M			
12M			

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Singapore: 226-3000 Tokyo: 3-3201-8900 Sao Paulo: 11-3048-4500  
Pinceton: 609-279-3000 Singapore: 2-9777-8888 1352-1150-0 16-Dec-99 13:59:48

FIG. 17

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AEFX

99) Options FX SWAP SINGLE MARKET MONITOR  
 2) EURUSD  
 3) Filter Off

1.0349 1.0355

10	EU 1M	AAA	EU 1M	0.66	0/N	31	0.68	EU 1M	AAA	EU 1M
11	EU 1M	AAA	EU 1M	0.68	T/N	31	0.69	EU 1M	AAA	EU 1M
12	EU 10M	AAA	EU 10M	2.05	S/N	31	2.10	EU 10M	AAA	EU 10M
13	EU 10M	AAA	EU 10M	4.74	1W	31	4.78	EU 10M	AAA	EU 10M
14	EU 20M	AAA	EU 20M	9.43	2W	31	9.50	EU 20M	AAA	EU 20M
15	EU 20M	AAA	EU 20M	14.20	3W	31	14.30	EU 20M	AAA	EU 20M
16	EU 20M	AAA	EU 20M	18.95	1M	36	19.00	EU 20M	AAA	EU 20M
17	EU 20M	AAA	EU 20M	41.60	2M	37	41.23	EU 20M	AAA	EU 20M
18	EU 100M	AA	EU 20M+	62.80	3M	38	62.80	EU 20M+	AA	EU 20M+
19	EU 90M	AA	EU 50M	85.35	4M	39	85.60	EU 20M	AA	EU 20M
20	EU 20M	AAA	EU 20M	106.75	5M	40	106.80	EU 22M	AA	EU 82M
21	EU 115M	AAA	EU 20M	128.32	6M	41	128.70	EU 20M	AAA	EU 175M
22	EU 60M	AA	EU 40M	152.20	7M	42	153.00	EU 20M	AAA	EU 20M
23	EU 60M	AA	EU 40M	175.00	8M	43	176.00	EU 20M	AAA	EU 20M
24	EU 60M	AA	EU 40M	199.60	9M	44	200.50	EU 20M	AAA	EU 20M
25	EU 20M	AAA	EU 20M	222.00	10M	45	223.00	EU 20M	AAA	EU 20M
26	EU 20M	AAA	EU 20M	245.50	11M	46	246.50	EU 20M	AAA	EU 20M
27	EU 20M	AAA	EU 20M	267.50	12M	47	269.00	EU 20M	AAA	EU 20M
28	EU 20M	AAA	EU 20M	415.00	18M	48	420.00	EU 20M	AAA	EU 20M
29	EU 20M	AAA	EU 20M	568.00	24M	49	570.00	EU 20M	AAA	EU 20M

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 Cincinnati 513-398-2793 Singapore 226-3000 Sydney 2-9777-8888 Tokyo 3-3201-8800 Sao Paulo 11-3048-4500  
 1541-239-1 22-Sep-99 13:31:28

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FIG. 18

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AEFX

99) Options      FX SWAP DEPTH MONITOR      Page 1/ 1

		EURUSD SPOT		IM	
Sum MMaker	CCY Size	Size	1.0355	Size CCY	MMaker
4) 20N AAA	EUR 20M	18.95	5)	19 50M EUR	AA 50M
			6)	19.05 20M EUR	AAA 20M

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 Philadelphia 609-278-3000 Singapore 225-3000 Sydney 2-377-8886 Tokyo 3-3201-8900 Sao Paulo 11-5048-4500  
 IS41-239-1 22-Sep-99 13:31:07


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FIG. 19

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## FX Market Depth Monitor

DEM/USD 1M		Filter On/Off/Change	
DEM	Maker	Flag	Size
200M	AA	LDN	200M
220M	BBB	NYC	200M
240M	AAA	NYC	200M
260M	AAA	LDN	200M
280M	AAA	LDN	200M
300M	AAA	LDN	200M
320M	AAA	LDN	200M
340M	AAA	LDN	200M
360M	AAA	LDN	200M
380M	AAA	LDN	200M
400M	AAA	LDN	200M
420M	AAA	LDN	200M
440M	AAA	LDN	200M
460M	AAA	LDN	200M
480M	AAA	LDN	200M
500M	AAA	LDN	200M
520M	AAA	LDN	200M
540M	AAA	LDN	200M
560M	AAA	LDN	200M
580M	AAA	LDN	200M
600M	AAA	LDN	200M
620M	AAA	LDN	200M
640M	AAA	LDN	200M
660M	AAA	LDN	200M
680M	AAA	LDN	200M
700M	AAA	LDN	200M
720M	AAA	LDN	200M
740M	AAA	LDN	200M
760M	AAA	LDN	200M
780M	AAA	LDN	200M
800M	AAA	LDN	200M
820M	AAA	LDN	200M
840M	AAA	LDN	200M
860M	AAA	LDN	200M
880M	AAA	LDN	200M
900M	AAA	LDN	200M
920M	AAA	LDN	200M
940M	AAA	LDN	200M
960M	AAA	LDN	200M
980M	AAA	LDN	200M
1000M	AAA	LDN	200M

FIG. 20

FIG. 21

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A E F X

## FX SWAP REQUEST FOR QUOTE

Submit 1 <Go>	Menu	Page 1/	1
------------------	------	------------	---

GBPUSD SPOT 9M

Quote Bid		Quantity	Period
Near	104	1	SPOT 11/26/99
As	104	As	9M 8/29/00
Far	104	Near	9M

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Choose up to 8 firms to request quote  
4 firms are willing to provide quotes

NATIONAL WESTMINSTER	
BARCLAYS BANK PLC	
AIB GROUP	
TULLETT & TOKYO FORE	108

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 Princeton:609-278-3000 Singapore:228-3000 Sydney:2-9777-8886 Tokyo:3-3201-8900 Sao Paulo:11-3048-4800  
 1352-1160-1 23-Nov-99 9:53:16

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FIG. 22

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&lt;HELP&gt; for explanation.

DG61 a Govt AEFX

## FX SWAP REQUEST FOR QUOTE

Submit 1 <Go>		Menu		Page 1/ 1	
XEUXUS SPOT 3M					
		Quote Ask		Period	
Near	30	M	XEU	SPOT	12/20/99
Far	As Near	M		3M	3/20/00

Choose up to 8 firms to request quote

12 firms are willing to provide quotes

<input type="checkbox"/> DEUTSCHE BANK AG	<input checked="" type="checkbox"/> CHASE MANHATTAN BANK
<input type="checkbox"/> CHINA STATE BANK LTD	<input type="checkbox"/> UBS AG.
<input type="checkbox"/> CHINA STATE BANK LTD	<input type="checkbox"/> CHINA STATE BANK LTD
<input type="checkbox"/> FLEET NATIONAL BANK	<input type="checkbox"/> DAH SING BANK LTD
<input type="checkbox"/> ABN AMRO BANK NV	<input type="checkbox"/> TULLETT & TOKYO LOND
<input type="checkbox"/> DAH SING BANK LTD	<input type="checkbox"/>
<input type="checkbox"/> DAH SING BANK LTD	<input type="checkbox"/>

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 1352-1160-3 16-Dec-99 13:23:44

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 FINANCIAL

FIG. 23

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&lt;HELP&gt; for explanation. D661 a Govt AEFX

## FX SWAP QUOTE PROVIDE

Submit 1 <Go>	Pass 2 <Go>	Menu
------------------	----------------	------

XEUXUS SPOT 3M

Current Price	Input Price	Quantity	Period
Bid 73.075	Near	30 M XEU	SPOT 12/20/99
Ask 73.275	Far	As Near M	3M 3/20/00

Price Increment 0.1

Requester AA FFT COMMERZBANK

Identifier 10.496 12/16/99 State Quote-at-Provider

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 Princeton 609-278-3000 Singapore 226-3000 Sydney 2-9777-8888 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500  
 1352-1150-0 16-Dec-99 13:24:33

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PROFESSIONAL

FIG. 24



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A E F X

99) Options	FX	SWAP	QUOTE	MONITOR	Page 1 / 1
2)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-T
3)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-T
4)Wait-3		EURUSD	SPOT 3W	EUR 10M	BARCLAYS BAN
5)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-C
6)Wait-3		EURUSD	SPOT 3W	EUR 10M	BANK-G
7)Act -3	14.20	14.30	EURUSD SPOT 3W	EUR 10M	BANK-T
8)Act -3	14.30	Order	EURUSD SPOT 3W	EUR 10M	BANK-B

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 Princeton 609-275-3000 Singapore 226-3800 Sydney 2-9777-8688 Tokyo 3-3201-3900 Sao Paulo 11-3048-4500  
 IS41-239-1 22-Sep-99 13:31:41



FIG. 25

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&lt;HELP&gt; for explanation. D661 a Govt AEFX

Tullett & Tokyo Limited  
99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

2)EURUSD		3)XGBXUS		4)USDJPY	
Read	1.0155	1.0160	1.6118	1.6125	103.01 103.11
Only	2.01	2.04	3)	0.06	4) 0.08
T/N					
1W	Trade Action				
1M	80)Execute/View				5)
2M	81)Order One - Input order this side				6)
3M	82)Order Both - Input bid & ask order				7)
4M	83)Quote One - Request quote this side				8)
5M	84)Quote Both - Request bid & ask quote				9)
6M	85)Hold all within same instrument				10)
7M	86)Release all within same instrument				11)
8M	Change Monitors				12)
9M	87)Market Monitor				13)
10M	188)Depth Monitor				14)
11M	89)Action Monitor				15)
12M	90)Single Market Monitor				16)
13M	91)Quote Monitor				17)
14M	92)Defaults				18)
15M	93)Menu				19)
16M	258	259	3)	-22	4) -21
17M					
18M					
19M					
20M					
21M					
22M					
23M					
24M					
25M					
26M					
27M					
28M					
29M					
30M					
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89M					
90M					
91M					
92M					
93M					
94M					
95M					
96M					
97M					
98M					
99M					

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 Princeton 609-278-3000 Singapore 226-3000 Sydney 2-977-5886 Tokyo 3-3201-8800 Sao Paulo 11-5048-4500  
 1352-1150-0 16-Dec-99 14:00:00

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FIG. 26

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<HELP> for explanation.				DG61 a Govt AEFX			
Tullett & Tokyo Limited				MONITOR V2.62 Page 1/2			
99)Options				4)USDJPY			
2)XUSXXJP				3)XGBXUS			
Read 106.50 106.55 1.6118 1.6125				103.01 103.11			
Only -3.24 (A) -3.22 (M) 0.06 (W) 0.08							
T/N	Trade Action			(A)	-4.55 (W)	-4.52	
1W	AA	80)Edit		(M)	-10.80 (W)	-10.70	1W
1M	(A)	81)Hold		(M)	-50.60 (W)	-50.30	1M
2M	(M)	82)Off		(M)	-104.40 (W)	-103.90	2M
3M	(M)	83)Order One - Input order this side		(M)	-150 (W)	-149.50	3M
4M	(M)	84)Order Both - Input bid & ask order		(M)	-199.75 (W)	-198.75	4M
5M	(M)	85)Quote One - Request quote this side		(M)	-252.25 (W)	-251.25	5M
6M	(M)	86)Quote Both - Request bid & ask order		(M)	-299.50 (W)	-297.00	6M
9M	(M)	87)Hold all within same instrument		(M)	\$ 50M A		9M
12M	(M)	88)Release all within same instrument		(M)	-455 (W)	-453	12M
		Change Monitors		(M)	-607.50 (W)	-604.50	
		89)Market Monitor					
		Own					
		90)Depth Monitor					
		91)Action Monitor					
		92)Single Market Monitor					
		93)Quote Monitor					
		94)Defaults					
		95)Menu					

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Princeton 609-278-3000 Singapore 228-3000 Sydney 2-9777-6886 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500

1852-1160-0 16-Dec-99 14:00:29

FIG. 27

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<HELP> for explanation.  
 Your Order/Hit Action Is Required (AEFX).

DG61 a Govt AEFX

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

2) XEUXUS		3) GBPUSD		4) USDJPY	
Read	1.0376	1.0381	1.6081	103.01	103.11
Only	0.71	0.73	0.47	0.55	0.51
T/N	4.65	4.70	2.75	3	3.1
1W	25.90	24.90	10.70	11	11.1
1M	49.24	49.30	9.80	10.20	10.30
2M	73.08	73.28	8.60	9.10	9.10
3M	101.75	101.76	6.75	7.50	7.50
4M	108	108.20	5.25	6	6
5M	145.45	145.25	2.50	3.50	3.50
6M	196	197	-5	-3	-3
9M	257	258	-14	-12	-12
12M					

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 Princeton 609-272-9000 Singapore 228-3000 Sydney 2-977-9888 Tokyo 3-301-8000 Sao Paulo 11-3048-4500  
 1352-1150-3 16-Dec-99 13:20:20

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FIG. 28

[illegible]

--	--	--	--

Active Hits			
9/Act 70	Order	108.20 XEUXUS SPOT 5M	20M XEU 1.0379 COMMERZBANK

Orders			

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Singapore:609-278-3000 Sydney:2-377-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-016-Dec-99 13:19:32



FIG. 29

<HELP> for explanation.  
Tullett & Tokyo Limited  
999)Options

[illegible]

Copyright 1999 BLOOMBERG L.P. Frankfurt:69-920410 Hong Kong:2-977-6000 New York:212-318-2000  
Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-9696 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-0 16-Dec-99 13:19:57



FIG. 30

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<HELP> for explanation. DG61 a Govt AEFX  
**Tullett & Tokyo Limited**  
 99)Options FX SWAP ACTION MONITOR Page 1/1  
 Responses to My Quote Request

		Quotes Required/Made	
9/A	Trade Action		
	80)Accept 81)View 82)Hold all within same instrument 83)Release all within same instrument Change Monitors 84)Market Monitor 85)Depth Monitor 86)Action Monitor 87)Single Market Monitor 88)Quote Monitor 89)Defaults 90)Menu	XEU 20M	1.0379 CHASE MANHAT
15) 16)			

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 Princeton 609-779-3000 Singapore 228-3000 Sydney 2-9777-6686 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500  
 1352-1190-3 16-Dec-99 13:20:56

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FIG. 31

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D661 a Govt AEFX

&lt;HELP&gt; for explanation.

FX SWAP MY HIT

Submit 1 <Go>	Reject Credit 2 <Go>	Insufficient 3 <Go>	1) 2)	Enter Spot Current Spot	1.0375
------------------	-------------------------	------------------------	----------	----------------------------	--------

XEUXUS SPOT 5M	10) 1.0374	20) 1.0376
	11) 1.0373	21) 1.0377
	12) 1.0372	22) 1.0378
Ask	13) 1.0371	23) 1.0379
	14) 1.0370	24) 1.0380
	15) 1.0369	25) 1.0381
	16) 1.0368	26) 1.0382
	17) 1.0367	27) 1.0383
	18) 1.0366	28) 1.0384
	19) 1.0365	29) 1.0385

My Terms	Accept Amort	Y
Near	20 M XEU	
Far	As Near M	
Final Spot	1.0375	

Accept Spot	Final Spot	As Near M
N	1.0379	

Spot Increment	0.0001
----------------	--------

Identifier	10,486	12/16/99 State	Hit-at-Hitter
------------	--------	----------------	---------------

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 Princeton 609-279-3000 Singapore 226-3000 Sydney 2-977-6666 Tokyo 3-3401-4400  
 1352-1150-3 16-Dec-99 13.21.14

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FIG. 32



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112 <HELP> for explanation. DG61 a Govt AEFX  
 Your Order/Hit Action is Required (AEFX).  
 FX SWAP ACTION MONITOR Page 1/1  
 99)Options Responses to My Quote Request

Quotes Required/Made		
Active Hits		
9)Act 05	Order 108.20	XBXUS SPOT 5M XEU 20M 1.0375 COMMERZBANK
Orders		

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 Princeton:609-278-3000 Singapore:225-5000 Sydney:2-9777-8888 Tokyo:3-3201-8000 Sao Paulo:11-5045-4500  
 1352-1150-0 16-Dec-99 13:21:40

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FIG. 33

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&lt;HELP&gt; for explanation. D661 a Govt AEFX

## FX SWAP MY ORDER

Submit 1 <Go>	Menu	For Beta Testing Only Order_Status 35 Hit_Status 14 Hit_Amount_Neg 221 Hit_Spot_Neg 2	
XEUXUS SPOT 5M		Ask 108.200	SPOT 12/20/99 5M 5/22/00
My Terms Near 20 M XEU Far As Near M Final Spot 1.0375		Accept Amount <input checked="" type="checkbox"/> Accept Spot <input checked="" type="checkbox"/> Spot Increment 0.000	
FFT AA COMMERZBANK Near 20 M XEU Far As Near M Final Spot 1.0375		Identifier 10,486 12/16/99 State Hit-at-Maker Copyright 1999 BLOOMBERG L.P. Frankfurt 66-920410 Hong Kong 2-977-6900 London 171-331-7500 New York 212-318-2000 Princeton 609-279-3000 Singapore 226-3000 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500 Gynaey 2-9777-8686 1352-1150-0 16-Dec-99 13:22:01	

FIG. 34

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<HELP> for explanation.  
 Cleared AEFX Message.  
 99)Options F X

DG61 a Govt AEFX

SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

--	--	--

Quotes Required/Made		

Active Hits		
9)Done	Order 108.20 XEUXUS SPOT 5M	XEU 20M 1.0375 COMMERZBANK

Orders		

Copyright 1989 BLOOMBERG L.P. Frankfurt 398-820410 Hong Kong 2-977-5800 London 171-320-7500 New York 212-318-2000  
 Princeton 609-279-3000 Singapore 220-3000 Sydney 2-977-5805 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500  
 1352-1150-0 16-Dec-89 13:22:08



FIG. 35

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DG61 a Govt AEFX

&lt;HEL&gt; for explanation.

## FX SWAP TRADE

Menu				
XEUXUS SPOT 5M				
Price		Quantity		Period
Ask	108.200	Near	20 M XEU	SPOT 12/20/99
Final Spot	1.0375	Far	As Near M	5M 5/22/00
X Rate	1.043200			
Cash Flows				
CHASE MANHAT PAR				
COMMERZBANK FFT				
20,000,000.00 XEU 12/20/99 XUS (20,750,000.00)				
(20,000,000.00) XEU 5/22/00 XUS 20,966,400.00				
Identifier	10.486	12/16/99 State	Done	
CREDIT 1999 BL COMBERG L.P. Frankfurt 652-220410 Hong Kong 2-977-8000 London 171-330-7500 New York 212-318-2000 Princeton 609-279-3000 Singapore 226-3000 Sydney 2-9777-8698 Tokyo 3-3201-8800 Sao Paulo 11-3048-4500 1352-1150-0 16-Dec-99 13:22:17				

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FIG. 36



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<HELP> for explanation.

Your Quote Action Is Required (AEFF).

99)Options

DG61 a Govt

AEFFX

Page 1/1

FX SWAP ACTION MONITOR

Responses to My Quote Request

6/Act 84			COMMERZBANK
Quotes Required/Made			
	XEUXUS SPOT 3M	XEU	30M
Active Hits			
Orders			

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Princeton 609-278-3000 Singapore 225-5000 Sydney 2-9777-0666 Tokyo 3-3201-8800 Sao Paulo 11-3048-4500

(352-1150-0 16-Dec-89 13:23:59)

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FIG. 38

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<HELP> for explanation. DG61 a Govt AEFEX  
 Tullett & Tokyo Limited  
 99)Options FX SWAP MARKET MONITOR Page 1/1  
 Responses to My Quote Request

			25) XEXUS SPOT 3M XEU 30M
--	--	--	---------------------------

Quotes Required/Made

--	--	--	--

Active Hits

--	--	--	--

Orders

15)Live 16)Live	-12.52 Order	Order -90.225	XUSXJP SPOT 1M XUS 1M XUSXJP SPOT 2M XUS 2M
--------------------	-----------------	------------------	--

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 Princeton 609-279-5000 Singapore 226-3000 Sydney 2-9777-9888 Tokyo 3-3201-8900 Sao Paulo 11-3045-4500  
 1352-1150-3 16-Dec-99 13:24:10

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FIG. 39

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<HELP> for explanation. DG61 a Govt AEF X  
 Screen Printed FX SWAP ACTION MONITOR Page 1/1  
 99)Options Responses to My Quote Request

6)Act 64		Quotes Required/Made XEYUS SPOT 3M XEU 30M COMMERZBANK	
Trade Action		Active Hits	
80)Provide quote 81)Pass 82)Hold all within same instrument 83)Release all within same instrument Change Monitors 84)Market Monitor 85)Depth Monitor 86)Action Monitor 87)Single Market Monitor 88)Quote Monitor 89)Defaults 90)Menu			

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 Princeton 609-278-3000 Singapore 225-3000 Sydney 2-977-5886 Tokyo 3-3201-8900 Sao Paulo 11-3045-4500  
 1352-1150-0 16-Dec-99 13:26:22

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FIG. 40



<HELP> for explanation.  
Cleared AEFX Message.  
99)Options

4)	73.57525	XEUS SPOT 3M	XEU 30M
		Trade Action	
		80 Quote off	116
		81 Menu	
Active Hits			

		Order	XUSKJP	SPOT	1W	XUS	1M
15 Live	-12.52	Order	XUSKJP	SPOT	2M	XUS	2M
16 Live	-90.225	Order	XUSKJP	SPOT	2M	XUS	

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London:171-330-7500 Sao Paulo:11-3048-4500  
Tokyo:3-3201-8900  
Singapore:226-3000 Sydney:2-9771-8886  
Pinceton:609-279-3000  
1352-1150-3 16-Dec-99 13:24:50



FIG. 41

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<HELP> for explanation. DG61 a Govt AEFX  
 Tullett & Tokyo Limited  
 99)Options FX SWAP ACTION MONITOR Page 1/1  
 Responses to My Quote Request

4) 73.575(5) XEUXUS SPOT 3M	XEU 30M
-----------------------------	---------

Quotes Required/Made	
Trade Action	
80)Execute/View	
81)Order One - Input order this side	
82)Order Both - Input bid & ask order	
83)Quote One - Request quote this side	
84)Quote Both - Request bid & ask quote	
85)Hold all within same instrument	
86)Release all within same instrument	
Change Monitors	
87)Market Monitor	
88)Depth Monitor	
89)Action Monitor	
90)Single Market Monitor	
91)Quote Monitor	
92)Defaults	
93)Menu	

15)	
16)	

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 Princeton 509-279-3000 Singapore 226-3000 Sydney 2-9777-9686 Tokyo 3-3201-9800 Sao Paulo 11-3048-4500  
 1352-1160-3 16-Dec-99 13:25:01

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 PROFESSIONAL

FIG. 42

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D661 a Govt AEFX

&lt;HELP&gt; for explanation.

## FX SWAP QUOTE HIT

Hit	Menu
1 <Go>	

XEUXUS SPOT 3M

Price	Quantity	Period
Ask	73.575	SPOT
	Near	3M
	Par	12/20/99
	As Near M	3/20/00

Requester

Provider

COMMERZBANK	PFT AA	CHASE MANHAT	PAR AA
-------------	--------	--------------	--------

Identifier 10,496 12/16/99 State Quote-at-Register

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 Princeton 609-278-3000 Singapore 228-3000 Sydney 2-9777-8686 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500  
 1352-1150-3 16-Dec-99 1325:07



FIG. 43

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<HELP> for explanation. DG61 a Govt AERFX  
 Cleared AERFX Message. SWAP ACTION MONITOR Page 1/1  
 99)Options FX Responses to My Quote Request

Quotes Required/Made				
Active Hits				
9)Act 85	Quote	73.575	XBXUS SPOT 3M XEU 30M	1.0379 COMMERZBANK
Orders				

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 Princeton 609-278-3000 Singapore 220-3000 Sydney 2-9777-8888 Tokyo 3-3201-8900 Sao Paulo 11-3045-4500  
 1352-1150-0 16-Dec-89 13:25:19

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FIG. 44

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<HELP> for explanation. DG61 a Govt AEFX  
 Tullett & Tokyo Limited  
 99)Options FX SWAP ACTION MONITOR Page 1/1  
 Responses to My Quote Request

Quotes Required/Made					
Active Hits					
9)Wait 79	Request	73.575	XEU XUS SPOT 3M	XEU 30M	1.0379 CHASE MANHAT

Orders					
15)Live	-12.52	Order	XUSXJP SPOT 1M	XUS 1M	
16)Live	-90.225	Order	XUSXJP SPOT 2M	XUS 2M	

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 Publication 309-273-3000 Singapore 225-3000 Sydney 2-9777-8686 Tokyo 3-3201-8900 Sao Paulo 11-3048-4000  
 1352-1150 3 16-Dec-89 132523

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FIG. 45

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<HELP> for explanation. DG61 a Govt AEFX  
 Screen Printed FX SWAP ACTION MONITOR Page 1/1  
 99)Options Responses to My Quote Request

--	--	--

Quotes Required/Made		

Active Hits		
9)Act 76	Request 73.575	XEU 30M 1.0379 CHASE MANHAT

Orders		
15)Live	-12.52	Order XUSXJP SPOT 1W XUS 1M
16)Live	-90.225	Order XUSXJP SPOT 2M XUS 2M

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 Princeton 609-278-3000 Singapore 220-5000 Sydney 2-9777-8888 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500  
 1352-1150-3 16-Dec-89 132557

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 INFORMATION

FIG. 46

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<HELP> for explanation. DG61 a Govt AEFX  
 Screen Printed FX SWAP ACTION MONITOR Page 1/1  
 99)Options Responses to My Quote Request

Quotes Required/Made			
Trade Action		XEU	30M 1.0379 CHASE MANGAT
9)A 80)Accept 81)View 82)Hold all within same instrument 83)Release all within same instrument Change Monitors 84)Market Monitor 85)Depth Monitor 86)Action Monitor 87)Single Market Monitor 88)Quote Monitor 89)Defaults 90)Menu			

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 Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8886 Tokyo:3-3201-8900 Sao Paulo:11-5048-4500  
 1332-1160-3 16-Dec-99 13:26:05

**Bloomberg**  
 Professional

FIG. 47

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D661 a Govt AEFX

&lt;HELP&gt; for explanation.

## FX SWAP TRADE

Menu		Price		Quantity		Period	
XEUXUS SPOT 3M							
Ask	73.575	Near	30 M XEU	SPOT	12/20/99		
Final Spot	1.0379	Far	As Near M	3M	3/20/00		
X Rate	1.0452575						
Cash Flows							
CHASE MANHAT PAR 30,000,000.00 XEU 12/20/99 XUS (31,137,000.00) (30,000,000.00) XEU 3/20/00 XUS 31,357,725.00							
Identifier 10.496		12/16/99 State Done					
Copyright 1999 BLOOMBERG L.P. Frankfurt 69-920410 Hong Kong 2-977-4900 London 171-330-7600 New York 212-318-2000 Princeton 609-278-3000 Singapore 226-3000 Sydney 2-977-8686 Tokyo 3-3201-8900 Sao Paulo 11-3048-4500 1352-1150-0 16-Dec-99 13:26:18							



FIG. 48